

Enrichmentors

Growing through Excellence over 40 years to become Best in Management



Purpose

The purpose of the section is to help you learn how to monitor and maintain the deployed models to become a Successful Artificial Intelligence (AI) Engineer

At the end of this lecture, you will learn the following

How to use statistical tests, visualization techniques, or drift detection algorithms to identify data drift





Statistical tests

Compare and Detect Data Drift

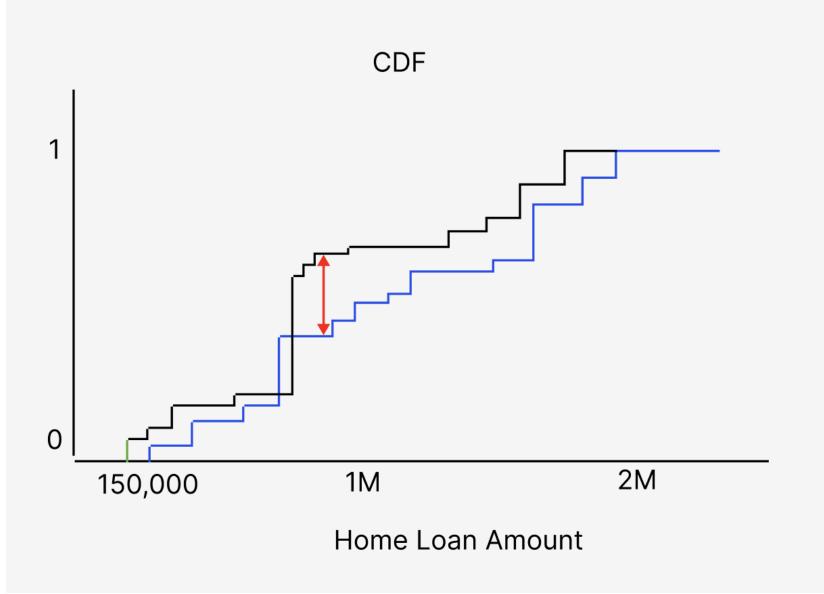
Visualization techniques

Drift detection algorithms





Statistical Tests- Kolmogorov-Smirnov Test



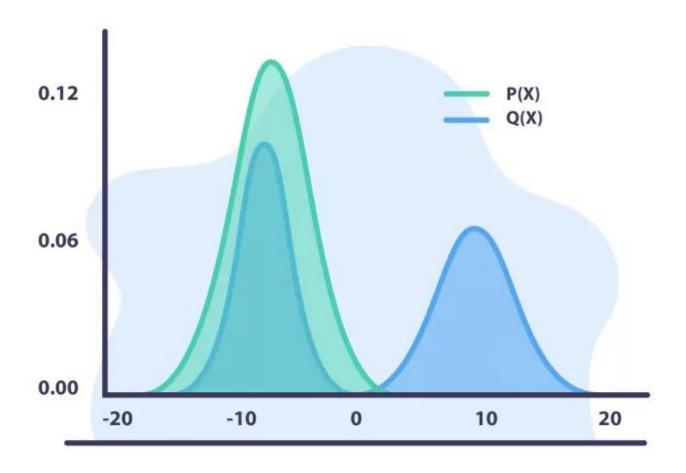








Statistical Tests- Kullback-Leibler Divergence (KL Divergence)

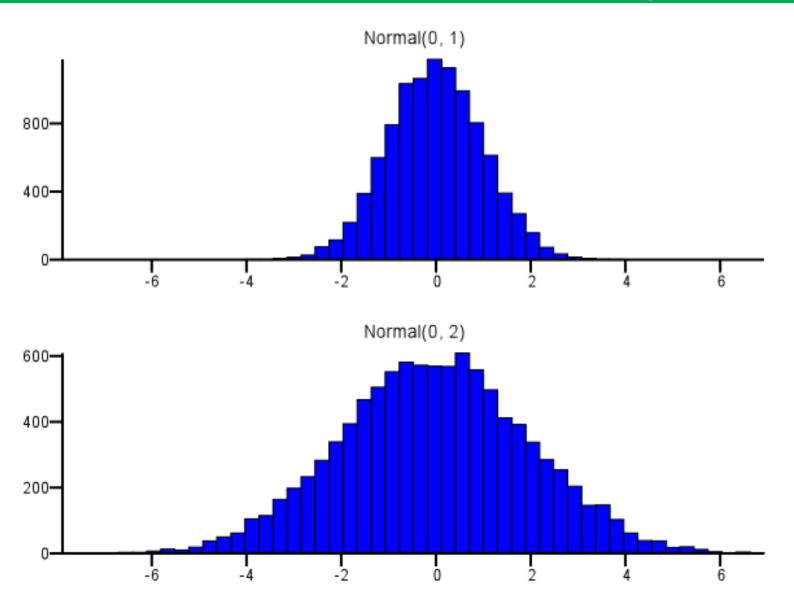


Kullback-Leibler Divergence





Visualization Techniques- Histograms



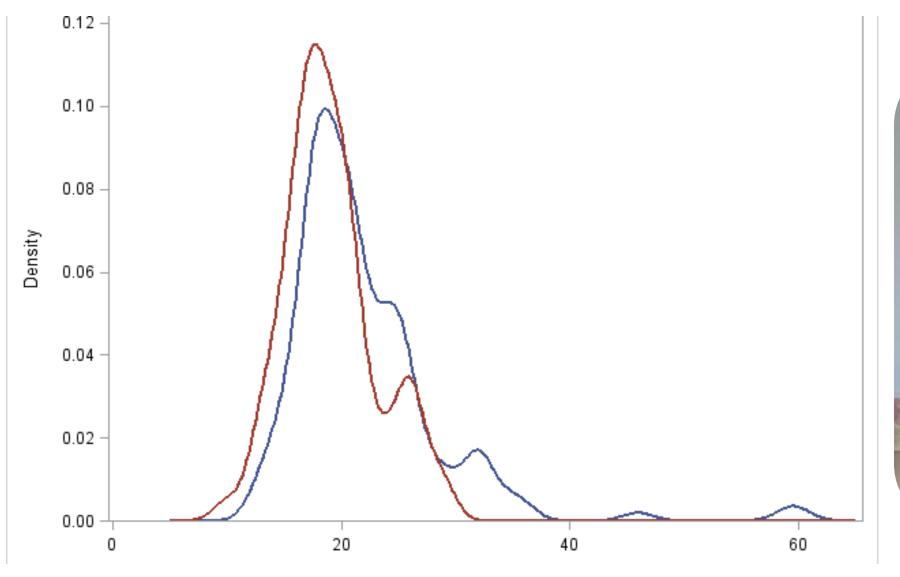


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Visualization Techniques- Density Plots



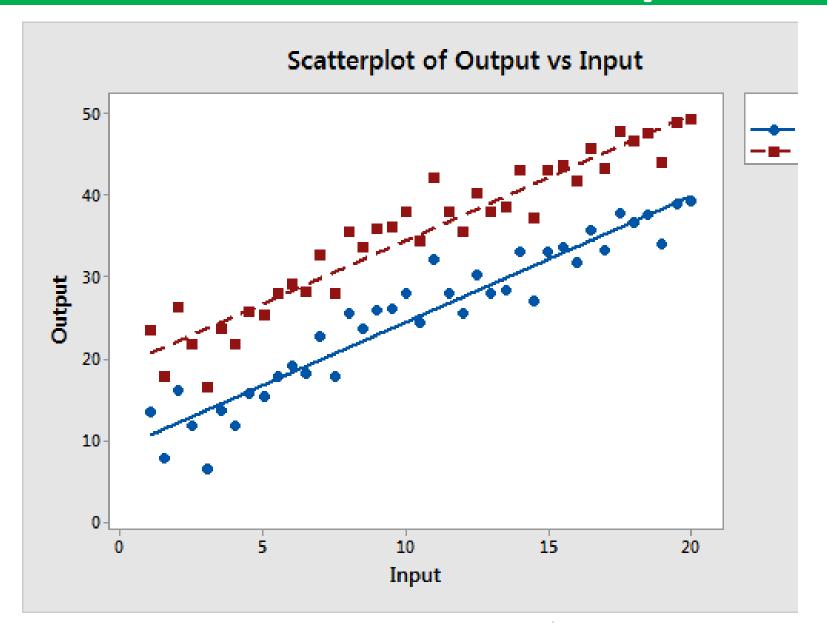


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Visualization Techniques- Scatter Plots





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Drift Detection Algorithms- Drift Detection Trees

Construct decision trees or ensemble models using historical data as training data

Use them to predict outcomes or labels for incoming data

Monitor changes in prediction accuracy or error rates to detect data drift





Drift Detection Algorithms- Change Point Detection

Cusum cumulative sum analysis

- Cusum involves subtracting a target value from each result and maintaining a cumulative sum of the remainders.
- Its main value is that it detects a change in a string of results about three times as quickly as a normal Shewhart Chart.
- Detection can be by mathematical analysis of the string of cumulative sums, or by graphing the cumulative sums.
- The graphical method is preferable because it is easier to detect and eliminate false changes due to testing error or abnormal circumstances.

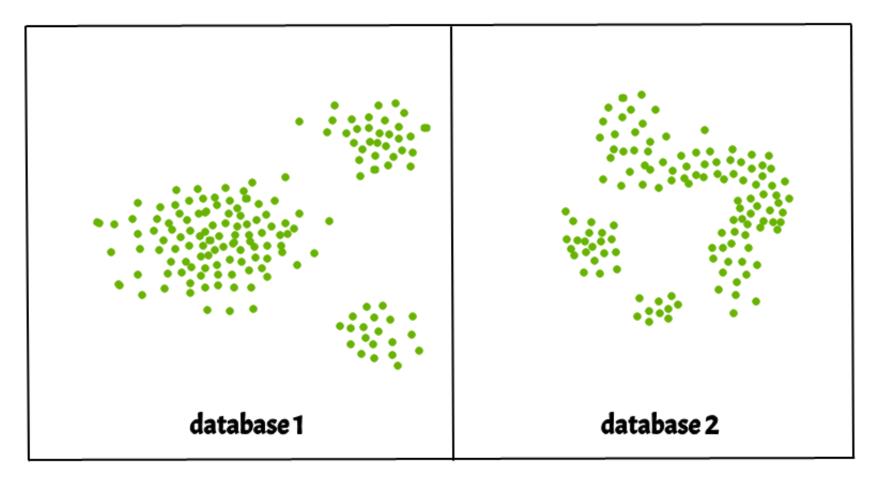
Exponential Weighted Moving Average

The Exponential Weighted Moving Average (EWMA) is an average weighted price data that puts a higher weight, or importance on recent data points.

The EWMA responds more quickly to recent price changes than the SMA.



Drift Detection Algorithms- Density-Based Drift Detection







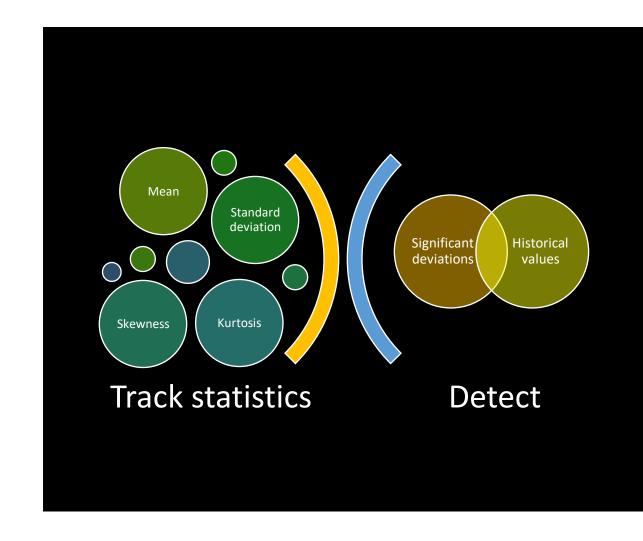
Feature Drift Monitoring



features or

variables

model performance or decision-making







Thresholds and Alerts





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What is next?

Model Drift Detection

Concept drift detection

Compare and Detect Model Drift

Anomaly detection

Ensemble monitoring





